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FIA

MONTHLY VOLUME REPORT

JUNE 1987

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VOLUME OF FUTURES CONTRACTS TRADED

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	JUNE 1986	JUNE 1987	JAN-JUNE 1986	JAN-JUNE 1987
Wheat (5,000 bu)	210,920	193,931	1,162,634	955,256
Corn (5,000 bu)	477,973	796,847	3,048,893	3,908,122
Oats (5,000 bu)	12,454	23,407	64,350	139,501
Soybeans (5,000 bu)	439,864	871,214	3,266,423	3,445,336
Soybean Oil	261,991	363,919	1,600,511	1,961,430
Soybean Meal	242,084	430,102	1,523,255	1,783,287
Silver (1,000 oz)	29,722	52,098	314,688	302,924
Gold (kilo)	7,080	14,544	57,860	93,039
GNMA Mrtges, CDR	1,647	1,512	17,760	4,819
T-Bonds	4,486,430	5,518,030	28,689,271	31,371,292
T-Notes (6 1/2-10 yr)	470,348	405,103	2,340,994	2,601,006
Municipal Bond Index	73,627	160,418	499,976	804,893
Major Market Index	4,250		26,814	
MMI Maxi	153,133	206,734	937,929	1,376,738
NASDAQ-100	32		3,743	
CHICAGO BOARD OF TRADE	6,871,555	9,037,859	43,555,101	48,747,643
Wheat (5,000 bu)	83,043	102,582	380,385	474,536
Value Line Index	82,192	43,228	598,813	346,982
Mini Value Line	1,555	2,038	8,914	14,675
KANSAS CITY BD. OF TRD.	166,790	147,848	988,112	836,193
Coffee "C"	87,323	86,564	530,408	491,765
Sugar #11	289,900	313,001	2,110,823	2,065,900
Sugar #12	973		16,978	
Sugar #14	6,113	6,003	36,855	36,682
Cocoa (10 M tons)	77,335	93,849	394,578	432,574
CPI-W	4		8,692	2
COFFEE SUGAR & COCOA	461,648	499,417	3,098,334	3,026,923

	JUNE 1986	JUNE 1987	JAN-JUNE 1986	JAN-JUNE 1987
Wheat (1,000 bu)	34,699	19,128	219,702	108,594
Corn (1,000 bu)	34,484	51,946	232,846	167,641
Oats (1,000 bu)	157	796	823	2,834
Soybeans (1,000 bu)	70,690	59,798	411,074	218,829
Soybean Meal New	213	433	1,122	1,236
Soybean Meal Old	109	1	3,014	17
Live Cattle (20,000#)	5,586	3,033	36,532	21,852
Live Hogs (15,000#)	8,531	4,664	34,821	24,576
Silver (1,000 oz)	34		572	
New York Silver	417	1,027	6,281	4,931
New York Gold	1,010	941	9,989	10,587
Platinum	327	380	1,823	2,601
Copper	88		696	
Copper High Grade	1,122		1,122	29
T-Bonds ($50,000)	42,882	88,792	213,347	432,474
T-Bills ($500,000)	3,493	1,042	13,833	10,521
British Pound	1,151	793	8,721	6,008
Swiss Franc	8,964	8,716	45,811	56,448
Deutschemark	6,736	6,791	39,918	50,562
Japanese Yen	4,757	8,267	21,521	31,951
Canadian Dollar	506	618	4,251	5,064
MIDAMERICA COMMODITY EX.	225,956	257,166	1,307,819	1,156,755
Live Hogs (30,000#)	160,812	212,134	850,269	1,062,615
Pork Bellies (fzn)	100,331	120,598	553,562	642,766
Live Cattle (40,000#)	374,462	357,796	2,542,563	2,615,519
Feeder Cattle	36,388	39,445	243,090	265,511
Lumber	49,929	33,505	284,818	230,692
T-Bills (90-day)	152,865	125,492	1,075,263	1,039,350
Domestic CD (90-day)	76		2,948	98
Eurodollar (3-month)	1,018,074	1,760,242	5,275,896	9,887,611
European Currency Unit	11,719	30	23,859	213
British Pound	180,266	292,389	1,505,239	1,275,588
Canadian Dollar	57,895	70,897	473,002	555,759
Deutsche Mark	542,330	515,768	3,608,061	3,335,671
Japanese Yen	361,985	448,456	1,946,674	2,221,364
Swiss Franc	404,014	491,275	2,418,588	2,821,912
French Franc	80	1,768	1,581	5,969
Australian Dollar		6,287		32,489
S&P 500 Index	1,699,301	1,635,825	9,912,987	10,402,671
*Gold		84,272		84,272
CHICAGO MERCANTILE EX.	5,150,527	6,196,179	30,718,400	36,480,070
Wheat (5,000 bu)	25,675	28,743	133,800	141,520
White Wheat (5,000 bu)	8	0	283	33
High Fructose Corn Syrup		1,495		5,253
MINNEAPOLIS GRAIN EX.	25,683	30,238	134,083	146,806

* trading inaugurated 6/87

	JUNE 1986	JUNE 1987	JAN-JUNE 1986	JAN-JUNE 1987
Copper	200,547	306,029	1,143,381	1,154,211
Silver (5,000 oz)	336,070	486,410	2,095,515	2,696,237
Gold (100 oz)	451,573	793,427	3,955,920	5,388,014
Aluminum	4,475	745	42,288	6,366
COMMODITY EXCHANGE	992,665	1,586,611	7,237,104	9,244,828
Five Year Treasury Index		43,867		74,751
Cotton #2	64,742	132,180	404,902	654,112
Orange Jce, Fzn. Conc.	14,979	15,470	128,237	126,597
Propane	1,076	780	4,188	4,576
European Currency Unit	6,058	5,126	42,856	26,154
Dollar Index	14,650	43,225	119,644	184,944
NY COTTON & CITRUS	101,505	240,648	699,827	1,071,134
NYSE Composite Index	259,324	262,569	1,653,549	1,605,359
Cmdty Rsrch Bureau Index	10,742	16,993	10,742	61,580
NEW YORK FUTURES EX.	270,066	279,562	1,664,291	1,666,939
Palladium	6,456	7,770	70,691	80,978
Platinum	122,218	116,535	655,317	713,560
Potatoes(Cash Settlement)	1,101		7,446	6,240
No. 2 Heating Oil, NY	247,552	273,708	1,388,957	1,870,209
Leaded Reg. Gasoline, NY	113,336		621,426	
Unleaded Reg. Gas., NY	10,288	175,585	66,524	1,055,985
Crude Oil	612,651	1,196,318	3,552,053	6,233,443
NEW YORK MERCANTILE EX.	1,113,602	1,769,916	6,362,414	9,960,415
Rice, Rough	0		0	
Cotton Short Staple	0	762	3	3,558
CHIC. RICE & COTTON EX.	0	762	3	3,558
TOTAL FUTURES	15,379,997	20,046,206	95,765,488	112,341,264
PERCENT CHANGE		30.34%		17.31%

TOTAL CONTRACTS	1985	1984	1983	1982
JUNE	15,379,997	13,209,360	12,056,619	9,765,512
JAN-JUNE	95,765,488	77,538,178	67,685,612	52,019,010

COMMODITY GROUP	JUNE 1986	JUNE 1987	JAN-JUNE 1986	JAN-JUNE 1987
Interest Rate	6,264,092	8,147,723	38,248,932	46,411,759
Ag Commodities	3,122,940	4,329,841	19,940,182	21,763,692
Foreign Currency	1,586,461	1,857,181	10,140,082	10,425,152
Equity Indices	2,199,787	2,150,394	13,142,749	13,746,425
Precious Metals	954,907	1,557,404	7,168,656	9,377,143
Petroleum Products	984,903	1,646,391	5,633,148	9,164,213
Non-precious Metal	206,232	306,774	1,187,487	1,160,606
Other	60,675	50,498	304,252	292,274
TOTAL	15,379,997	20,046,206	95,765,488	112,341,264
PERCENTAGE				
Interest Rate	40.73%	40.64%	39.94%	41.31%
Ag Commodities	20.31%	21.60%	20.82%	19.37%
Foreign Currency	10.32%	9.26%	10.59%	9.28%
Equity Indices	14.30%	10.73%	13.72%	12.24%
Precious Metals	6.21%	7.77%	7.49%	8.35%
Petroleum Products	6.40%	8.21%	5.88%	8.16%
Non-precious Metal	1.34%	1.53%	1.24%	1.03%
Other	0.39%	0.25%	0.32%	0.26%
TOTAL	100.00%	100.00%	100.00%	100.00%

Changes of over 50,000 contracts from June 1986 to June 1987.

	Amount of Increase		Amount of Decrease
Corn, CBOT	318,874	T-Notes, CBOT	65,245
Soybeans, CBOT	431,350	S&P 500 Index, CBOT	63,476
Soybean Oil, CBOT	101,928		
Soybean Meal, CBOT	188,018		
T-Bonds, CBOT	1,031,600		
Muni Bond Index, CBOT	86,791		
MMI Maxi, CBOT	53,601		
Live Hogs, CME	51,322		
Eurodollar, CME	742,168		
British Pound, CME	112,123		
Japanese Yen, CME	86,471		
Swiss Franc, CME	87,261		
Copper, COMEX	105,482		
Silver, COMEX	150,340		
Gold, COMEX	341,854		
Cotton #2, NYCE	67,438		
Unleaded Reg Gas,NYMEX	165,297		
Crude Oil, NYMEX	583,667		